

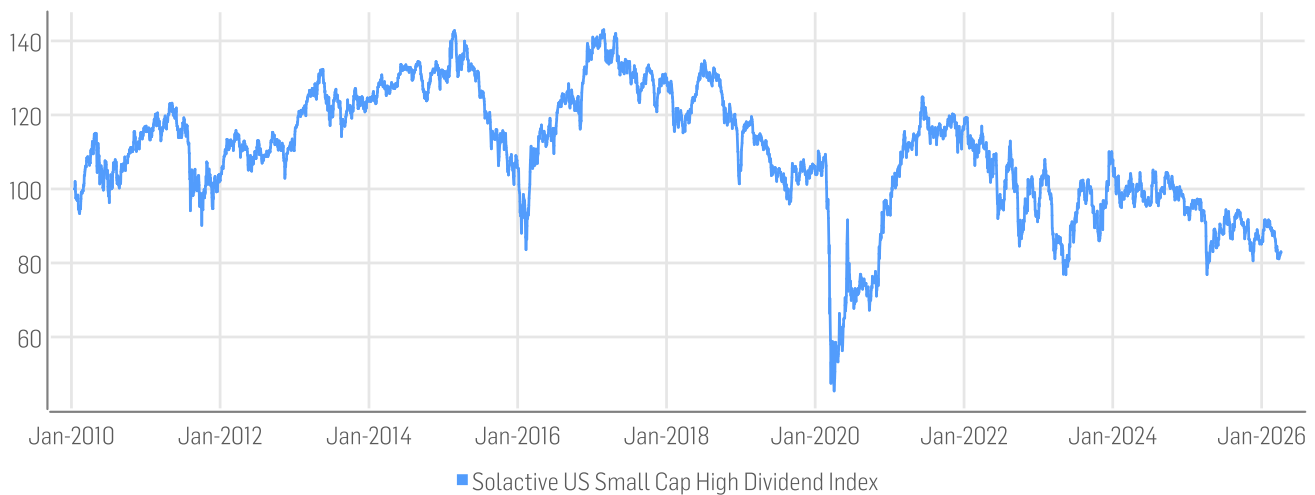
FACTSHEET - AS OF 07-Apr-2026

Solactive US Small Cap High Dividend Index

DESCRIPTION

The Index tracks the price movements of stocks which are publicly traded on US stock exchanges and fulfil certain minimum requirements in terms of liquidity and Market Capitalization. From this universe the stocks with an above average Forecasted Dividend Yield are selected.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0UG8 / SLA0UG	Base Value / Base Date	- / 15.01.2010
Bloomberg / Reuters	SOLSMHD Index / .SOLSMHD	Last Price	82.80
Index Calculator	Solactive AG	Dividends	No reinvestment
Index Type	Price Return	Calculation	09:30am to 16:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.01.2010
Index Members	99		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.92%	-3.45%	-6.12%	4.59%	-2.72%	-17.20%
Performance (p.a.)						-1.16%
Volatility (p.a.)	17.10%	16.19%	17.39%	18.60%	16.04%	22.49%
High	86.43	91.65	91.73	94.40	91.65	143.05
Low	81.09	81.09	80.55	80.11	81.09	45.40
Sharpe Ratio*	-2.90	-1.05	-0.90	0.05	-0.84	-0.21
Max. Drawdown	-6.89%	-11.52%	-12.18%	-14.67%	-11.52%	-68.26%
VaR 95 \ 99				-28.0% \ -44.5%		-31.5% \ -63.7%
CVaR 95 \ 99				-37.6% \ -60.9%		-53.2% \ -98.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CAL-MAINE FOODS INC	CALM UN Equity	US	USD	5.36%
WESTERN UN CO	WU UN Equity	US	USD	4.92%
MILLROSE PROPERTIES INC	MRP UN Equity	US	USD	4.27%
AMERICOLD REALTY TRUST	COLD UN Equity	US	USD	4.22%
NORTHERN OIL AND GAS INC	NOG UN Equity	US	USD	4.15%
DYNEX CAPITAL INC	DX UN Equity	US	USD	3.69%
ROBERT HALF INTL INC	RHI UN Equity	US	USD	3.42%
KINETIK HOLDINGS INC	KNTK UN Equity	US	USD	3.23%
ARMOUR RESIDENTIAL REIT INC	ARR UN Equity	US	USD	2.93%
NATIONAL STORAGE AFFILIATES TRUST	NSA UN Equity	US	USD	2.71%
ORCHID ISLAND CAPITAL INC	ORC UN Equity	US	USD	2.34%
EPR PROPERTIES	EPR UN Equity	US	USD	2.24%
UWM HOLDINGS CORP	UWMC UN Equity	US	USD	2.19%
PARK HOTELS & RESORTS INC	PK UN Equity	US	USD	2.13%
FLOWERS FOODS INC	FLO UN Equity	US	USD	2.11%

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